

STATEMENT OF NET ASSETS LAMP

31-AUG-2007 (UNAUDITED)

7-DAY AVG INTEREST RATE
AS OF 31-AUG-2007

5.17%

WEIGHTED AVG MATURITY

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<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
Federal Home Loan Bank Notes (1.56%)				
\$25,000,000.00	Federal Home Loan Bank Notes	09/17/2008	5.25%	\$24,988,736.06
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\$25,000,000.00	Total Federal Home Loan Bank Notes			\$24,988,736.06
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Repurchase Agreements (75.43%)				
\$857,196,668.85	Repurchase Agreements	09/04/2007	5.32%	\$857,196,668.85
\$180,895,728.44	Repurchase Agreements	09/04/2007	5.16%	\$180,895,728.44
\$169,940,607.00	Repurchase Agreements	09/04/2007	5.21%	\$169,940,607.00
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\$1,208,033,004.29	Total Repurchase Agreements			\$1,208,033,004.29
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Commercial Paper (22.63%)				
\$6,500,000.00	ABN/Amro - North Am. Fin. Inc.	10/12/2007	5.31%	\$6,460,913.61
\$7,000,000.00	American Express Credit Corp.	09/21/2007	5.29%	\$6,979,469.45
\$7,000,000.00	American General Finance Corp.	09/14/2007	5.34%	\$6,986,522.34
\$6,600,000.00	Honda Finance	10/16/2007	5.29%	\$6,556,611.57
\$5,000,000.00	Sigma Finance Inc	11/08/2007	5.36%	\$4,949,862.07
\$10,000,000.00	Sigma Finance Corp	11/01/2007	5.40%	\$9,910,479.83
\$6,500,000.00	Sheffield Receivables	09/12/2007	5.78%	\$6,488,545.10
\$7,000,000.00	Rabobank USA Fin Corp	09/20/2007	5.27%	\$6,980,570.18
\$7,000,000.00	Paccar Finance	12/05/2007	5.32%	\$6,903,006.69
\$4,000,000.00	Paccar Finance	09/07/2007	5.26%	\$3,996,499.02
\$3,500,000.00	Merrill Lynch & Co. Inc.	09/27/2007	5.33%	\$3,486,573.13
\$3,000,000.00	Merrill Lynch & Co. Inc.	09/25/2007	5.30%	\$2,989,432.25
\$15,000,000.00	Kitty Hawk Funding Corp	09/27/2007	6.19%	\$14,933,272.41
\$7,000,000.00	Toyota Motor Credit Corp	11/21/2007	5.34%	\$6,916,888.00
\$15,000,000.00	Toyota Motor Credit Corp	10/30/2007	5.35%	\$14,869,586.06
\$10,000,000.00	Three Rivers Funding Corp	10/12/2007	5.34%	\$9,939,595.79
\$14,000,000.00	Three Rivers Funding Corp	09/14/2007	5.55%	\$13,971,984.06
\$2,050,000.00	Three Rivers Funding Corp	09/10/2007	5.62%	\$2,047,121.49
\$15,000,000.00	Three Rivers Funding Corp	09/04/2007	6.36%	\$14,992,059.70
\$6,500,000.00	Societe Generale North America	12/07/2007	5.49%	\$6,405,207.11
\$2,200,000.00	Societe Generale North America	10/09/2007	5.34%	\$2,187,664.42
\$3,100,000.00	Societe Generale North America	09/18/2007	5.35%	\$3,092,189.33
\$2,000,000.00	Windmill Funding Corp	09/17/2007	5.29%	\$1,995,310.14

<u>Face Amount</u>		<u>Maturity Date</u>	<u>Yield/Rate</u>	<u>Value (a)</u>
\$1,725,000.00	Windmill Funding Corp	09/05/2007	5.34%	\$1,723,976.66
\$30,000,000.00	Windmill Funding Corp	09/04/2007	5.75%	\$29,985,622.70
\$7,000,000.00	Wells Fargo & Co	09/17/2007	5.34%	\$6,983,429.30
\$3,500,000.00	Wells Fargo & Co	09/07/2007	5.33%	\$3,496,891.61
\$8,709,000.00	Kitty Hawk Funding Corp	09/05/2007	6.21%	\$8,702,991.15
\$7,000,000.00	HSBC FINANCE CRP	12/05/2007	5.43%	\$6,901,158.92
\$20,000,000.00	General Electric Capital Corp	11/09/2007	5.22%	\$19,802,108.04
\$6,123,000.00	General Electric Capital Corp	09/06/2007	5.29%	\$6,118,507.78
\$10,000,000.00	Galaxy Funding	09/06/2007	5.32%	\$9,992,616.81
\$13,000,000.00	Fountain Square Comm Fund.	10/22/2007	5.33%	\$12,902,587.47
\$1,758,000.00	Fountain Square Comm Fund.	09/06/2007	5.32%	\$1,756,702.57
\$10,860,000.00	Fountain Square Comm Fund.	09/04/2007	5.68%	\$10,854,858.79
\$15,000,000.00	Atlantis One Funding	09/25/2007	5.41%	\$14,946,872.15
\$10,000,000.00	Beta Finance	09/12/2007	5.33%	\$9,983,732.88
\$3,000,000.00	Beta Finance	09/20/2007	5.31%	\$2,991,616.55
\$10,000,000.00	Beta Finance	10/29/2007	5.33%	\$9,914,882.46
\$7,000,000.00	CitiGroup Funding	09/19/2007	5.29%	\$6,981,519.80
\$3,000,000.00	CitiGroup Funding	09/24/2007	5.33%	\$2,989,820.18
\$6,600,000.00	Danske Corp	09/05/2007	5.30%	\$6,596,115.02
\$25,000,000.00	Danske Corp	11/01/2007	5.35%	\$24,775,500.59
\$364,225,000.00	Total Commercial Paper			\$362,440,875.18
Money Market Accounts (0.37%)				
\$6,000,000.00	Money Market Accounts	08/31/2007	3.07%	\$6,000,000.00
\$6,000,000.00	Total Money Market Accounts			\$6,000,000.00

\$1,603,258,004.29 Total Investments **\$1,601,462,615.53**

Total Investments (100.00%) (Cost \$1,601,462,616)	\$1,601,462,616
Assets in Excess of Cash and Other Liabilities (0.00%)	\$(29,012)
Net Assets (100.00%), 1,601,433,604 units outstanding	\$1,601,433,604
Net Asset Value Per Unit	\$1.00
Investments (100.00%) (Cost \$1,546,934,204)	\$1,546,934,204
Assets in Excess of Cash and Other Liabilities (0.00%)	\$(287,221)
Net Assets (100.00%), 1,546,646,983 units outstanding	\$1,546,646,983
Net Asset Value Per Unit	\$1.00

Footnotes:

(a) Value represents amortized cost value